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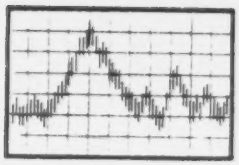

INTERNATIONAL OPEN INTEREST REPORT

JANUARY 1992

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INTERNATIONAL OPEN INTEREST OF LAST TRADING DAY

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OPEN INTEREST	JANUARY 1991	JANUARY 1992
Gold		
Gold Options	92,498	133,561
US Denominated Live Cattle		150
US Denominated Coffee		2,881
US Denominated Coffee Opt.		303
US$ Denominated Cotton		
Interest Rate		179,949
Bovespa Stock Index		18,020
U.S. Dollar Futures		53,917
U.S. Dollar Opt. on Actuals		13,200
BM&F, Brazil	**92,498**	**401,981**
DAX	14,210	37,960
BUND	7,711	53,558
Medium Term Notional Bond (BOBL)		24,200
DAX Options		458,279
BUND Options		32,222
DTB, Germany	**21,921**	**606,219**
Gold Options	29,637	10,861
Dollar/Guilder Options	17,870	32,394
Pound/Sterling/Guilder Options	1,494	
Dutch Gov't Bond Options	39,791	42,584
EOE Stock Index Options	154,333	136,115
Eurotop 100		623
Major Market Index Options	92,782	75,769
Dutch Top 5 Index	16,485	13,879
EUROPEAN OPTIONS EXCHANGE	**352,392**	**312,225**
EOE Stock Index (FTI)	11,351	12,429
Dutch Top 5 Index (FT5)	823	795
Eurotop 100 Index (FET)		77
Deliverable Bond (FTO)	1,082	1,317
US Dollar/Guilder (FUS)		426
FINANCIAL FUT. MKT. AMSTERDAM	**13,256**	**15,044**

OPEN INTEREST	JANUARY 1991	JANUARY 1992
Danish Government Bond 9% 1995		2,115
Danish Government Bond 9% 2000	2,519	8,764
9% 2006 Mortgage Bonds	3,849	722
KFX Stock Index	3,699	4,130
Danish Government Bond 9% 2000 Options		6,288
9% 2006 Mortgage Bonds Options	3,980	60
KFX Stock Index Options	6,286	8,372
Stock Options	1,896	9,920
GUARANTEE FUND DANISH OPT&FUT	**22,229**	**40,371**
DIBOR	740	1,165
Long Gilt	220	170
Short Gilt		65
ISEQ Index Future		5
IRISH FUTURES & OPTIONS EXCH	**960**	**1,405**
Crude Palm Oil	8,882	5,555
Tin	26	0
RBD Palm Olein	50	0
Cocoa	112	0
KUALA LUMPUR COMMODITY EXCH	**9,070**	**5,555**
Financial Times Share Index	31,006	37,765
Three Mth Pound (1/2M)	134,951	195,384
Long Gilt	39,658	57,403
3 Month Ecu	1,716	7,913
Eurodollar	38,931	40,309
US T-Bond	8,061	4,466
Eurotrac 100		137
Euroswiss		28,555
Yen Bond	704	
Euromark	80,777	231,930
Ecu Bond		245
Italian Government Bond		21,748
German Government Bund	88,004	119,114
German Government Bund Option	177,754	231,529
Italian Government Bond Option		7,229
Eurodollar Option	5,671	10,986
US T-Bond Option	1,382	5,670
Long Gilt Option	38,936	69,252
Short Sterling Options	110,663	163,295
Euromark Options	39,626	105,953
LIFFE, UK	**797,840**	**1,338,883**
High Grade Primary Aluminium	77,501	178,221
Copper - Grade A	121,856	165,512
Standard Lead	11,633	16,155
Primary Nickel	4,302	20,565
Tin	5,892	5,085
Special High Grade Zinc	18,938	58,514
(LME Open Interest - 3rd Wed)		
LONDON METAL EXCHANGE, UK	**240,122**	**444,052**

OPEN INTEREST	JANUARY 1991	JANUARY 1992
CAC 40 Stock Index	9,067	22,388
ECU Bond	2,397	6,604
ECU Bond Option		3,950
Italian Bond		100
Italian Bond Option		
Notional Bond	114,711	153,289
National Bond Options	388,852	322,097
3 Month Pibor	23,444	51,788
3 Month Pibor Option	73,070	139,888
Sugar	12,073	15,116
Potatoe	1,996	1,580
Coffee	79	2
MATIF, Paris	**625,689**	**716,802**
MIBOR		114,358
3 Year Notional Bond		11,786
5 Year Notional Bond		421
Spanish Peseta/US Dollar		240
Spanish Peseta/Deutschemark		731
MEFF RENTA FIJA, Spain		**127,536**
Livestock		2,653
Livestock Options		2,003
MERFOX, Argentina		**4,656**
CAC 40 Index (Short Term) Options	42,814	69,771
CAC 40 Index (Long Term) Options		67,861
MONEP, Paris	**42,814**	**137,632**
Canadian Gov't Bond Options	5,698	5,420
Bankers Acceptance Futures	6,913	22,032
Canadian Gov't Bond Futures	7,621	5,154
Opt on Canadian Gov't Bond Fut		342
MONTREAL EXCHANGE	**20,232**	**32,948**
U.S. Dollar	261	
3 Year Government Stock	0	
5 Year Government Stock	6,682	11,205
5 Year Government Stock Options	541	1,850
10 Year Government Stock		
10 Year Government Stock Option		
90 Day Bank Bill	15,197	27,078
90 Day Bank Bill Options	1,211	6,552
New Zealand Dollar	1	
New Zealand Dollar Options	0	
New Zealand Wool		
New Zealand Wool Options		
Forty Index		102
Forty Index Options		48
NEW ZEALAND FUTURES EXCHANGE	**23,893**	**46,835**

OPEN INTEREST	JANUARY 1991	JANUARY 1992
Gold	44	2
Eurodollar	40,983	55,616
Deutschemark	258	430
Japanese Yen	544	298
British Pound	61	146
Nikkei Stock Average	5,600	14,187
High Sulphur Fuel Oil	6,531	6,988
Dubai Crude Oil	0	
Gasoil		0
Euroyen	24,891	66,247
Euromark	1,412	705
Eurodollar Options	2,062	940
Euroyen Options	8,496	9,510
Deutschemark Options	0	0
Japanese Yen Options	0	0
SIMEX, Singapore	**90,882**	**155,069**
Swiss Market Index	4,864	10,118
ETOP		14
3 Month Euro Swiss Franc		6,908
5 Year Swiss Franc		5,439
Swiss Market Index Option	140,574	191,369
ETOP Option		430
(SOFFEX Open Interest–3rd Fri)		
SOFFEX, Switzerland	**145,438**	**214,278**
OMX (Index) Options	77,804	57,415
Interest Rate Options	4,940	4,940
GEMx Options		380
STOCKHOLM OPTIONS EXCHANGE	**82,744**	**62,735**
All Ordinaries Share Price Index	12,124	7,786
Fifty Leaders Share Price Index		23
90 Day Bank Bills	177,877	255,067
3 Year Treasury Bonds	34,178	111,498
10 Year Treasury Bonds	37,523	100,897
Wool (Cash Set)	0	111
Live Cattle (Cash Set)	96	156
All Ordinaries Share Price Index Options	27,279	17,388
Fifty Leaders Share Price Index Options		0
90 Day Bank Bill Options	76,966	124,899
3 Year Treasury Bond Options	7,549	15,616
10 Year Treasury Bond Options	30,513	59,667
SYDNEY FUTURES EXCHANGE	**404,105**	**693,108**
TSE 35 Index	1,788	1,700
TSE 35 Options	9,112	9,906
Silver Options	88	299
TORONTO FUTURES EXCHANGE	**10,988**	**11,905**

OPEN INTEREST	JANUARY 1991	JANUARY 1992
Wheat	7,008	9,470
Oats	2,232	832
Thunder Bay Barley	6,940	5,247
Western Barley	1,596	782
Rye	1,778	1,357
Flax Seed	3,831	6,276
Canola/Rape Seed	21,376	15,828
WINNIPEG COMMODITY EXCHANGE	**44,761**	**39,792**
Red Beans	5,146	7,502
Imported Soybeans	18,857	21,118
***HOKKAIDO GRAIN EXCHANGE**	**24,003**	**28,620**
Hang Seng Index	4,308	5,539
Hang Seng Commerce &Industry Sub–Index		1
Hang Seng Properties Sub–Index		2
Hang Seng Finance Sub–Index		1
Hang Seng Utilities Sub–Index		1
3–Month HIBOR	396	1
Soybeans	1,643	210
Sugar	2,305	306
HONG KONG FUTURES EXCHANGE	**8,652**	**6,061**
Red Beans	5,449	9,317
Imported Soybeans	17,124	14,705
***KANMON COMMODITY EXCHANGE**	**22,573**	**24,022**
Red Beans	1,650	8,574
Imported Soybeans	12,993	25,684
***KOBE GRAIN EXCHANGE**	**14,643**	**34,258**
Raw Silk	13,622	6,701
***KOBE RAW SILK EXCHANGE**	**13,622**	**6,701**
Rubber (RSS3)	78,894	37,855
***KOBE RUBBER EXCHANGE**	**78,894**	**37,855**
Dried Cocoon	35,613	28,780
***MAEBASHI DRIED COCOON EXCHANGE**	**35,613**	**28,780**
Red Beans	17,550	28,969
Imported Soybeans	13,058	16,555
***NAGOYA GRAIN & SUGAR EXCHANGE**	**30,608**	**45,524**
Cotton Yarn (40S)	35,252	22,535
Staple Fiber Yarn (Dull)	919	3,168
Wool Yarn	3,397	10,237
***NAGOYA TEXTILE**	**39,568**	**35,940**
Red Beans	47,516	102,234
Imported Soybeans	70,711	65,093
***OSAKA GRAIN EXCHANGE**	**118,227**	**167,327**

OPEN INTEREST	JANUARY 1991	JANUARY 1992
Osaka 50 Stock Index	1	2
Nikkei Index Futures	246,427	170,904
Nikkei Index Options	106,914	106,593
***OSAKA SECURITIES EXCHANGE**	**353,342**	**277,499**
Raw Sugar	142,023	98,025
***OSAKA SUGAR EXCHANGE**	**142,023**	**98,025**
Wool Yarn	7,904	19,287
Cotton Yarn (20S)	21,195	12,736
Cotton Yarn (40S)	10,128	13,052
***OSAKA TEXTILE**	**39,227**	**45,075**
Gold	488,067	332,065
Silver	59,475	38,110
Platinum	237,936	361,962
Rubber	119,130	85,773
Cotton Yarn	46,832	37,394
Woolen Yarn	2,451	3,499
***TOKYO COMMODITY EXCH INDUSTRY**	**953,891**	**858,803**
American Soybeans	234,632	232,376
Chinese Soybeans	23	0
Red Beans	79,007	223,505
American Soybean Options		2,643
***TOKYO GRAIN EXCHANGE**	**313,662**	**458,524**
3 Month Euroyen	336,296	321,561
3 Month Eurodollar	40	0
U.S. Dollar–Japanese Yen		5,422
Japanese Yen	100	
Euroyen Options		47,389
***TOKYO INTL. FINANCIAL FUT EXCH**	**336,436**	**374,372**
Yen Gov't Bond (10 Yr)	168,642	162,330
Yen Gov't Bond (20 Yr)	222	219
US T–Bond	1,408	1,673
TOPIX Stock Index	27,959	27,019
TOPIX Stock Index Option	355	120
Yen Gov't Bond (10 Yr) Options	56,914	74,151
***TOKYO STOCK EXCHANGE**	**255,500**	**265,512**
Raw Sugar	355,403	214,720
***TOKYO SUGAR EXCHANGE**	**355,403**	**214,720**
Dried Cocoon	37,216	27,521
***TOYAHASHI DRIED COCOON EXCH**	**37,216**	**27,521**
Raw Silk	20,519	8,683
***YOKOHAMA RAW SILK EXCHANGE**	**20,519**	**8,683**

*EXCHANGE LOCATED IN JAPAN

All information provided by exchanges at FIA's request.